

AN ODD THEOREM

BY

B. CURTIS EAVES

TECHNICAL REPORT NO. 69-10
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Abstract

Let C be a bounded convex polyhedral set and let $f:C \rightarrow C$ be continuous and piecewise linear. Using notions from complementary pivot theory, it is shown that if each fixed point of f lies interior to some piece of linearity, then f has an odd number of fixed points. In addition, an algorithm is given for computing a fixed point of f .

1. Introduction

Using the main ideas of complementary pivot theory (see [1] - [8]), we prove the following theorem.

Theorem: Let C be a bounded convex polyhedral set and let $f:C \rightarrow C$ be continuous and piecewise linear. If each fixed point of f lies interior to some piece of linearity, then f has an odd number of fixed points.

An algorithm for computing (finitely quick) a fixed point of f (whether or not the interior condition is met) is a by-product of the proof of the theorem.

The essential difference between our attitude and that of [1], [4], [8], and hence Sperner's Lemma is that we label vertices of a triangulation with vectors instead of integers. For a simplex to be "completely labeled," there must be a convex combination of the vector labels which generate zero.

2. Graph Principle

Our proof will rest on a simple graph principle; the same principle used in [1] - [8]. By a graph (N, A) , we mean a finite set N together with a symmetric anti-reflexive relation A on N . If aAb (hence bAa and $a \neq b$), we say a and b are adjacent. We call an element a of N odd or even if it is adjacent to an odd or even number of elements of N , respectively. Recall that a graph has an even number of odd elements. In the next section, we construct a particular graph and use this device to prove our theorem. In this graph each element will be adjacent to exactly one or two elements; in this case, the odd elements have a natural pairing.

3. The Theorem and Proof

Let C be a finite dimensional bounded convex polyhedral set. We can assume that C lies in n -dimensional Euclidian space and that it has an interior. Let T be a triangulation of C (i.e., T is a complex and $|T| = C$, see [9]), and let $f:C \rightarrow C$ be a continuous function which is linear (i.e., affine) on each simplex of T . Let (C, T, f) denote such a triple. If each fixed point of f is interior to an n -simplex of T , then we say that (C, T, f) is nondegenerate. To prove our result, it is sufficient to prove the following theorem.

Theorem: If (C, T, f) is nondegenerate, then f has an odd number of fixed points.

Given (C, T, f) we notice that f is completely determined by its action on the vertices of T . Indeed, if $r \in S \in T$, then $f(r) = \sum_s f(s)x_s$ where $r = \sum_s s x_s$, $\sum_s x_s = 1$, and $x_s \geq 0$ (where s ranges over the vertices of S).

A simplex S of T contains a fixed point if and only if the system

$$\sum_s (f(s)-s)x_s = 0$$

$$\sum_s x_s = 1$$

has a nonnegative solution in the x_s (where s ranges over the vertices of S). In this case $\sum_s s x_s$ is the fixed point. If (C, T, f) is nondegenerate, then it follows that a simplex will contain at most one fixed point; if S contains a fixed point, then S is an n -simplex and the solution x_s of the system above is unique and positive.

Assume (C, T, f) is nondegenerate. Let C' be an n -simplex which contains C in its interior. We shall extend both T and f to C' to generate (C', T', f') . Let v_0, \dots, v_n be the vertices of C' .

Extend T to a triangulation T' of C' without introducing new vertices; that is, a vertex of T' is either a vertex of T or a vertex of C' . Hence each $(n-1)$ -face of C' is an element of T' .

Temporarily let r be any point of C . Define f' on C' by setting $f'(t) = f(t)$ for vertices of T and $f'(v_i) = r$ for vertices of C' and then by extending f' linearly on the simplexes of T' . Now we further specify r . Select $r \in C$ such that for any $(n-1)$ -simplex S of T' the system

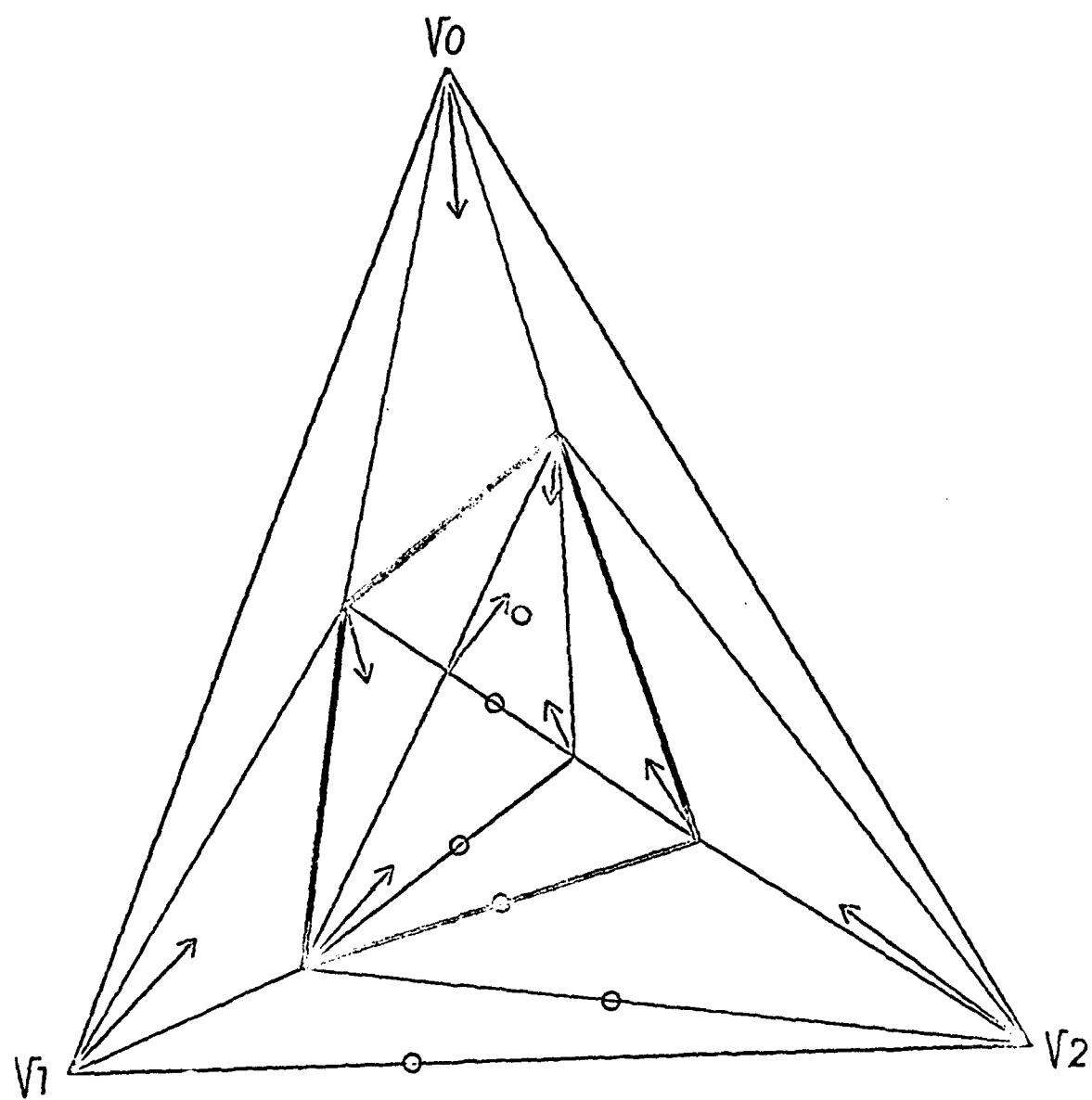
$$(f'(v_0) - v_0)x_S + \sum_s (f'(s) - s)x_s = 0$$
$$x_S + \sum_s x_s = 1$$

either has a unique positive solution in x_S and the x_s or else has no non-negative solution (where s ranges over the vertices of S). Such r 's are very available; in fact, almost every element of C will suffice.

We can now define a particular graph. Let (C', T', f') be generated as just described. Let N_1 be the set of simplexes of T' which contain fixed points; these simplexes will be n -simplexes of T . Let N_2 be the set of $(n-1)$ -simplexes S in T' for which the system

$$(f'(v_0) - v_0)x_S + \sum_s (f'(s) - s)x_s = 0$$
$$x_S + \sum_s x_s = 1$$

has a nonnegative solution in x_S and the x_s (where s ranges over the vertices of S); these solutions will be positive and unique. Let $N = N_1 \cup N_2$. We define two distinct simplexes of N to be adjacent if they lie in a common simplex of T' .



Let S_0 be the $(n-1)$ -simplex with vertices $\{v_1, \dots, v_n\}$. One can now establish that $S_0 \in N_2$, that each element of $N_1 \cup \{S_0\}$ is adjacent to exactly one element of N , and that each element of $N_2 \setminus \{S_0\}$ is adjacent to exactly two elements of N . From the graph principle, we see that N_1 contains an odd number of elements; this establishes the theorem.

The figure illustrates the structure for a 2-dimensional C . The arrow at a vertex t denotes the direction of $f'(t) - t$ (further specification is unnecessary), the heavy lines denote the boundary of C , and the small circles denote the simplexes which are in N .

4. The Algorithm

The preceding development gives a procedure for calculating finitely quickly a fixed point of (C, T, f) . After constructing (C', T', f') , one begins at S_0 and proceeds to an adjacent simplex, etc. This step from simplex to simplex is essentially a "pivot" as known in linear programming. One eventually terminates with a simplex containing a fixed point, and hence, one has the fixed point.

The next section shows that if (C, T, f) is degenerate, the algorithm may still be applied to find a fixed point ((C, T, f) is altered slightly to make it nondegenerate; however, from solely computational considerations, there are far more efficient methods of dealing with degeneracy).

The section on Brouwer's Theorem demonstrates that if $g: C \rightarrow C$ is a continuous function and if $\epsilon > 0$, then the algorithm can be used to compute a point $t \in C$ such that $|g(t) - t| \leq \epsilon$. Scarf's procedure [8] has this capability.

Kuhn [4] prescribes a extremely efficient data handling procedure which can be adapted to our algorithm.

5. Perturbation and Stability

Here we show that nondegeneracy is stable and that nondegeneracy can be achieved via a perturbation.

Suppose that (C, T, f) is nondegenerate. Then there is an $\epsilon > 0$ such that (S, T, g) is nondegenerate and such that a simplex of T will contain a fixed point of f if and only if it contains a fixed point of g , if $|f-g| \leq \epsilon$.

Consider (C, T, f) and (C, T, g) . Suppose that $g(C) = r$ and that r is interior to an n -simplex of T . Then there is an $\epsilon_0 > 0$ such that for $0 < \epsilon \leq \epsilon_0$, $(C, T, (1-\epsilon)f+\epsilon g)$ is nondegenerate. Further, if a simplex of T contains a fixed point of $(1-\epsilon)f+\epsilon g$, then it contains a fixed point of f for $0 < \epsilon \leq \epsilon_0$.

6. Brouwer's Theorem and Extensions

From Sections 4 and 6 we see that for any (C, T, f) there is a fixed point. We can now prove Brouwer's fixed point theorem.

Let $g: C \rightarrow C$ be a continuous function. Choose (C, T_n, f_n) such that $|f_n - g| \leq \frac{1}{n}$ for $n=1, 2, \dots$. Let s_n be a fixed point of f_n . We have $|g(s_n) - s_n| \leq \frac{1}{n}$. If s is a cluster point of the s_n sequence, then clearly s is a fixed point of g .

For the general case $g: C \rightarrow C$ where g is continuous and C is compact and convex, our theorem has implications regarding the parity of the number of fixed points. These results will be reported on in another paper.

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